

SYSTEM OVERVIEW

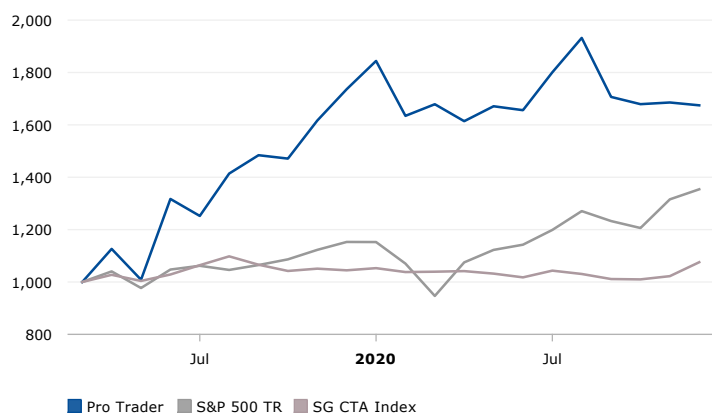
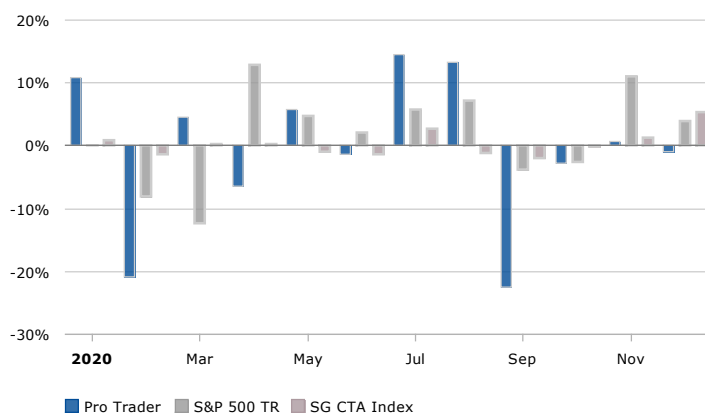
The Pro Trader trades the S&P Emini and Ten Year Note utilizing a proprietary blend of technical indicators designed to generate alpha while attempting to reduce risk. This algorithm trades all six of our individual algorithms in an attempt to have a large number of uncorrelated algorithms trading concurrently, thereby smoothing out the equity curve in an attempt to provide a bit more consistency in the returns. The Pro-Trader utilizes three swing trading algorithms along with three day trade algorithms which can enter positions either Long or Short, depending on market characteristics.

COMPANY OVERVIEW

AlgorithmicTrading.net is a third party trading system developer providing high quality quantitative trading systems which can be traded on your personal computer or through a letter of direction with one of our supported brokers. AlgorithmicTrading.net is not registered with the NFA as a CTA, claiming the self-executing exemption from registration granted by the CFTC.

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2020	10.80	-20.97	4.44	-6.48	5.70	-1.50	14.47	13.13	-22.53	-2.77	0.64	-1.08	-6.15
2019				12.64	-11.78	30.85	-6.48	16.18	7.01	-1.30	14.54	11.96	73.62

VAMI (VALUE OF INITIAL \$1,000 INVESTMENT)

LAST 12-MONTHS RETURNS

STATISTICS

	Pro Trader	S&P 500 TR	SG CTA Index
Total Return	67.47%	37.00%	7.28%
Gain Frequency Monthly	57.14%	66.67%	52.38%
Average Gain	11.86%	5.03%	2.12%
Average Loss	-8.32%	-5.00%	-1.58%
Max Monthly Gain	30.85%	12.82%	5.32%
Worst Monthly Loss	-22.53%	-12.35%	-3.19%
Maximum Drawdown	-25.74%	-19.60%	-8.58%

	Pro Trader	S&P 500 TR	SG CTA Index
Annualized Std. Deviation	43.39%	20.46%	7.75%
Sharpe Ratio (0%) Ann.	0.89	0.99	0.56
Sortino Ratio (0%) Ann.	1.12	1.42	0.94
CALMAR Ratio	1.33	1.01	0.48
Annualized Alpha		23.53%	33.51%
Beta		0.85	2.15
Correlation		0.40	0.38

SERVICE PROVIDERS

Legal Greenberg Traurig

INVESTMENT TERMS

Recommended Unit Size \$30,000
 Minimum Investment \$25,000

CONTACT INFORMATION

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